**Claim 1**

(i)      identifying behavior of the financial instrument as aberrant <u>or not aberrant,</u> based on the total number of aberrant flags counted.

(j)      creating a report indicating the aberrancy<u>, or lack thereof,</u> of the financial instrument

**Claim 2**

A method as claimed in claim 1, wherein prior to step (j), the step of

identifying behavior of the financial instrument as aberrant or not comprises:

(1)      selecting a threshold value corresponding to an expected total number of aberrant flags;

(2)      calculating the difference between the total number of aberrant flags and the threshold value; and

(3)      identifying the financial instrument as overall aberrant if the magnitude of the difference in step 2 is sufficiently large.

**Claim 7**

A method as claimed in claim 1, wherein prior to step (j), the the step of

identifying behavior of the financial instrument as aberrant or not comprises:

(1)      Repeating steps (b) thru (h) over a selected number of trading sessions prior to the selected trading session, and calculating the average number of aberrant flags for the financial instrument over the selected number of sessions.

(2)      comparing the number of aberrant flags counted in the selected trading session with the average number of aberrant flags calculated in step 1.

(3)      identifying the behavior of a financial instrument as aberrant if the comparison in step (2) results in a difference above a threshold value.

**Claim 11**

(p)      <u>creating a report indicating</u> whether an overall financial instrument aberration exists <u>or does not exists</u> depending on the magnitude of the difference in step (o)